

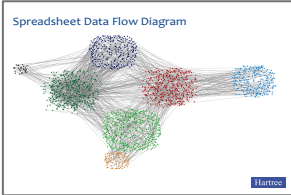



## October 23<sup>th</sup>: CCRO Initiatives & New Challenges

Plan: 8:30 check-in; 9:00 discussions start; close for cocktails 4:30	
<p>8:30 Central Time</p> <p style="color: green;"><b>Catch-up over coffee</b></p> <p>Catch-up with your fellow CCRO members, meet some of our guests</p>	In meeting area
<p>9:15 Central Time</p> <p style="color: green;"><b>Welcome and Introductions</b></p> <p>Meet the CCRO members and our guests; anti-trust statement. → Paul will set-forth the anti-trust statement &amp; start the introductions</p>	<p><b>Bob Anderson</b> <i>CCRO Executive Director</i></p> <p><b>Paul Turner</b> <i>Partner, Womble Bond Dickinson CCRO Board Member</i></p>
<p>9:45</p> <p style="color: green;"><b>About our Host &amp; the next 3-days</b></p> <p>Howard &amp; Bob will briefly overview the emerging CCRO/AI partnership and how you can help to make this and future events successful!</p>	<p> </p> <p><b>Bob Anderson</b> <i>CCRO Executive Director</i></p> <p><b>Howard Walper</b> <i>President, Alpha Insight Conference Host</i></p>
<p>10:00: The KRI Working Group advances</p> <p style="color: green;"><b>Key Risk Indicators and CCRO Benchmarking</b></p> <p>As companies see the impact of KRI benchmarking on operative risk management, our database of company internal data grows. After recent updates and an upgrade to the on-line viewer, we'd like to bring everyone up-to-speed and discuss next steps.</p> <ul style="list-style-type: none"> <li>• <i>What KRI benchmarks can mean for your operative risks</i></li> <li>• <i>National Grid internal use of CCRO Benchmarks</i></li> <li>• <i>"Operationalizing" participation in the trade area KRIs...</i></li> <li>• <i>"Advancing" into new credit risk management KRIs...</i></li> <li>• <i>The latest KRI dashboard can be found here: <a href="http://tinyurl.com/yc4v65kt">http://tinyurl.com/yc4v65kt</a></i></li> </ul>	<p>Discussion Hosts:</p> <p><b>Kristen Murray</b> <i>Director Risk Controls, Enbridge Group Co-Chair</i></p> <p><b>Roderick Austin</b> <i>VP Business Devt, Cube Logic Group Advocate</i></p> <p><b>Frank Green</b> <i>Director, Portfolio Risk Mgt, National Grid</i></p> <p><b>Kevin Kindall</b> <i>Senior Data Scientist, Hartree Partners</i></p>
10:45 BREAK – 15min	
<p>11:00 The CCRO Codifies Best Practices</p> <p style="color: green;"><b>Energy Industry Credit Risk Management, Effective Practices from Minimum to Best</b></p> <p>The resources for this new initiative are in-place and the group has begun drafting...</p> <ul style="list-style-type: none"> <li>• <i>Objectives, overview of the project structure, and the leadership team</i></li> <li>• <i>Related topics for discussion:</i> ⇒ <i>Making value decisions about incremental credit changes</i></li> </ul>	<p>Discussion Hosts:</p> <p><b>Nithya Venkatesan</b> <i>Manager, Corporate Risk, Hess Corp Group Co-chair</i></p> <p><b>Scott Davis</b> <i>Credit Expert, Alliance Risk Group Coordinator</i></p> <p><b>Roderick Austin</b> <i>VP Business Devt, Cube Logic Group Coordinator</i></p> <p><b>Eva Janssen</b> <i>Global Manager, Risk Management, Chevron</i></p>
<p>11:30 Draft work is available for comments</p> <p style="color: green;"><b>Best Practices for ISO Markets in Credit Risk Management</b></p> <p>With momentum from the recent default experience at PJM, the group is rapidly developing standards for all ISOs and the FERC to advance towards. The leadership team has developed a comprehensive draft and will be reviewing with attendees.</p>	<p>Discussion Hosts:</p> <p><b>Jack Yeager</b> <i>Partner, The DeLaval Yeager Group</i></p> <p><b>Bill Nyahay</b> <i>Risk Management, Exelon</i></p> <p><b>Steve Kleege</b> <i>Director, Veritas</i></p> <p><b>Morgan Davies</b> <i>Managing Director, Alliance Risk</i></p>

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<p>12:15 <b>Lunch Break</b> Lobby area adjacent to meeting room</p>	<p>Sponsor: Alpha-Insight</p>
<p>1:30 <b>CCRO Compliance Commission</b> Discussion regarding focus topic of most interest to members</p>	<p><b>Paul Turner</b> <i>Partner, Womble Bond Dickinson</i> <i>CCRO Board Member</i></p>
<p>2:00 <b>Discussion: About Model Risk and Spreadsheets</b></p> <div style="display: flex; align-items: flex-start;"> <div style="flex: 1;">  <p><a href="#">Click here for slides</a></p> </div> <div style="flex: 2; padding-left: 10px;"> <p>We have had several members inquire about any CCRO insights into measuring and generally assessing the risk hidden in complex models &amp; spreadsheets that we all use day-to-day. Several CCRO members &amp; Advocates have shown me some great concepts they have developed and are happy to share for our discussion....Join in this structured discussion hosted by Kevin &amp; John.</p> </div> </div>	<p>Discussion Hosts: <b>Kevin Kindall</b> <i>Senior Data Scientist, Hartree Partners</i> <b>John Funk</b> <i>CRO, Engie</i> <b>All members</b> <i>An open round-table discussion</i></p>
<p>3:30 <b>Discussion: CCRO Member's Open Topic Round Table</b> Members have asked for some free time to go around the table to raise the topics &amp; challenges that are currently at the top of the list for CROs. This is an opportunity to get immediate feedback from your peers on how you are tackling your top challenges, and to hear what others see that you may have missed...</p>	<p><b>All members</b> <i>An open round-table discussion</i></p>
<p>4:30 <b>CCRO New Business Discussion</b> Our overview of next year's meeting dates, new working group candidates, CCRO developments in Europe, and more</p>	<p>The CCRO Board attendees*: <b>Bob Anderson</b> <i>CCRO Executive Director</i> <b>Paul Turner</b> <i>Partner, Womble Bond Dickinson</i> <b>Nigeria Bloczynski</b> <i>CRO, PJM Interconnect</i> <b>Malinda Prudencio</b> <i>CRO, The Energy Authority</i> <b>Morgan Davies</b> <i>Managing Director, Alliance Risk</i> <i>*Gary Taylor unable to attend</i></p>
<p>5:00 - CCRO Meeting Closes. Thanks to all our members &amp; guests</p>	
<div style="text-align: center;">  <p>6:00 →</p> <h2 style="color: green;">Member and Guest Cocktail Hour and Dinner</h2> <p>Thank you to our sponsors for tonight's cocktails &amp; dinner.</p> <p>Reception ~ 5:00 – 6:30, exhibit area Dinner ~ 6:30 – 9:30, 4<sup>th</sup> floor dining area</p> <p><b>Westin Galleria</b></p> </div>	



CCRO Meeting 2<sup>nd</sup> Quarter, 2018  
*Westin Galleria, Plaza 2 room*  
*5060 W Alabama Street, Houston, TX 77056*

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Registered Attendees (capacity 45):

<u>Name</u>	<u>Title</u>	<u>Company Name</u>
<i>Kleber Costa</i>	Vice President	AES Corporation
<i>Morgan Davies</i>	Managing Director	The Alliance Risk Group
<i>Scott Davis</i>	Credit Risk Practice Lead	The Alliance Risk Group
<i>Peter Karl</i>	VP commodity risk	AltaGas
<i>David Klein</i>	Sr. Director	Analysts
<i>Bob Anderson</i>	Executive Director	CCRO
<i>Eva Jansson</i>	Chief Risk Officer	Chevron
<i>Orlando Flores</i>	Director ERM & Solutions	CPS Energy
<i>Brock Mosovsky</i>	Director of Operations & Analytics	cQuant.io
<i>Sydney Lemieux</i>	Business Development	cQuant.io
<i>David Leevan</i>	CEO	cQuant.io
<i>Roderick Austin</i>	Managing Partner	CubeLogic
<i>Michael Sergeev</i>	President	Deca Energy
<i>Jack Yeager</i>	Managing Partner	DYG Advisory & Analytics
<i>Erin Settegast</i>	Director of Product Control	EDF Trading North America
<i>Chris Rockwell</i>	Senior Director, ERM	Emera
<i>Tom Birmingham</i>	VP, Compliance	Emera
<i>Malinda Prudencio</i>	CRO	The Energy Authority
<i>Kristen Murray</i>	Director, Risk Control and Contracts	Enbridge
<i>John Funk</i>	CFO/CRO	ENGIE Energy Marketing NA, Inc.
<i>John Chrysopoulos</i>	Head of Market Risk	Eni Trading & Shipping Inc
<i>Jamie Fuselier</i>	Senior Credit Analyst	Eni Trading & Shipping Inc.
<i>Chris Jackson</i>	Sr. Director	Euler Hermes
<i>Jie Zhou</i>	Director, ERM Analytics	Exelon
<i>William Nyahay</i>	Sr. Manager, Market Risk	Exelon
<i>Mark Weber</i>	Senior Market and Risk Advisor	FERC
<i>Robert Stibolt</i>	Managing Director	Hamilton Clark Capital
<i>Kevin Kindall</i>	Senior Data Scientist	Hartree Partners
<i>Nithya Venkatesan</i>	Manager, Corporate Risk	Hess Corporation
<i>Armand Angah</i>	Risk Manager	Jera America
<i>Amir Andani</i>	Chief Risk Officer	Just Energy
<i>Steven Brown</i>	VP, Treasury and Risk Mgt	Mansfield Energy Corp.
<i>Miguel Correa</i>	Credit Manager	Motiva Enterprises LLC
<i>David Herleth</i>	Risk Manager	Motiva Enterprises, LLC
<i>Niraj Shah</i>	Chief Risk officer	MunichRe Trading LLC

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<i>Frank Green</i>	Mgr Valuations & Risk Reporting	National Grid
<i>Ajay Batra</i>	President	Redwood Markets Inc
<i>Marco Valle</i>	Market Risk Manager	Shell Trading
<i>Paul Kume</i>	Credit Risk Manager	Shell Trading
<i>Shuhua Liang</i>	Power Analyst	Tacoma Power
<i>Kym Springer</i>	President	Team Builders Recruiting
<i>Chris Pernoud</i>	Director of Trading	Texon, LP
<i>Mike Burger</i>	Partner	Veritas Total Solutions LLC
<i>James Waweru</i>	Manager Market Risk	Washington Gas
<i>Nigeria Bloczynski</i>	CRO	PJM Interconnection
<i>Paul Turner</i>	Partner	Womble Bond Dickinson, LLP
<i>TBA</i>		
<i>TBA</i>		